

AN APPROXIMATION TO THE SECOND BOUNDARY VALUE PROBLEM

By Kapbyung Yoon

1. Introduction

Beno Eckmann gave physical interpretations *grad* and *div* to the cohomology and homology operators δ and ∂ . He gave another proof of the existence and the uniqueness of electric current on a network with given resistances and electromotoric forces by homology theoretical method, although the original proof was given by H. Weyl by different method. Eckmann also treated the 1-st boundary value problem, [1].

The purpose of this paper is to give a formulation of the 2-nd boundary value problem in discrete case.

The well known 2-nd boundary value problem in classic analysis states as follow:

Let D_1 be a bounded domain with sufficiently smooth boundary B_1 in an Euclidean space. A function $g(b)$, $b \in B_1$, is given on B_1 . To find a harmonic function $f(d)$, $d \in D_1$, which satisfies

$$\Delta f = \text{div} \cdot \text{grad} f = 0 \quad \text{on } D_1,$$

whose normal derivative $\frac{\partial f}{\partial n} = g$ on B_1 .

This problem is solvable if and only if

$$\int_{B_1} g ds = 0$$

and the solution f is unique except adding an arbitrary constant.

2. Notations

Let an arbitrary 1-dimensional complex constructed in D_1 be K^* , and we call the set of vertices, 0-dimensional simplices, of K^* .

$I = \{i \mid i = a \text{ vertex of } K^*\}$ = the set of inner points, the set of edges, 1-dimensional simplices, of K^* .

D = the set of domainal edges.

From several vertices which are close to the boundary B_1 , we draw segments $C = \{c\}$ vertically to B_1 , and denote the set of the other ends of c , $B = \{b\}$.

C = the set of connecting edges,

B = the set of boundary points.

We construct a complex K from the edges of C, D and the vertices of I, B . Then K^* is a subcomplex of K . Note the following two properties:

i) Every vertex of any edge in D belongs to I .

ii) Every simple closed path of K consists of the edges of D .

These two properties can be expressed as

$$\mathcal{Z}_1 \subset V_D, \partial V_D \subset V_I$$

(For the notations, see the following definitions.) In order to generalize this problem, we simply give the following definitions.

Complex K a finite simplicial complex whose dimension is n .

$\mathcal{L}^p(K)$ the p -dimensional chain group of K with real coefficients.

This is an n -dimensional vector space. A chain is denoted by C^p .

The inner product of two chains C^p and C'_p If

$$C^p = \sum g_i \sigma_i, C'_p = \sum g'_i \sigma_i$$

(σ_i are the p -dimensional simplices of K), then the inner product $C^p \cdot C'_p$ is defined by $\sum g_i g'_i$.

∂, δ the usual boundary and coboundary operations in K .

$\mathcal{Z}^p, \mathcal{Z}^p$ the groups of all cycles and cocycles, respectively. These are linear subspaces of the vector space \mathcal{L}^p .

\mathcal{B}^p, P^p the groups of all bounding cycles and cocycles respectively.

D, C a partition of the set of all $(p+1)$ -dimensional simplices of K .

I, B a partition of the set of all p -dimensional simplices of K .

V_D, V_C, V_I, V_B the vector spaces spanned by the simplices of D, C, I and B .

Condition(E_p) $\mathcal{Z}^{p+1} \subset V_D, \partial V_D \subset V_I$.

K^* $(p+1)$ -dimensional complex made of the simplices of D, I and their faces.

3. The 2-nd boundary value problem

Let $g(c)$ be a given function defined on C , i.e. g is a vector of V_C . To find a p -dimensional chain (vector) f such that

$$\begin{cases} \delta f = g & \text{on } C \\ \partial \delta f = 0 & \text{on } I. \end{cases}$$

THE MAIN THEOREM. *The above problem is solvable if and only if $Z^p(K^*) \cdot \partial g = 0$, and the solution is unique modulo cocycles, provided that the condition (E_p) holds.*

PROOF. Let us suppose that there exists at least one solution.

Then

$$\begin{aligned} \delta f &= g + g_D \quad \text{for some } g_D \in V_D \\ \partial \delta f &= \partial g + \partial g_D, \quad \partial g = \partial \delta f - \partial g_D \end{aligned}$$

Now,

$$\begin{aligned} Z^p(K^*) \cdot \partial \delta f &\subset Z^p(K^*) \cdot V_B \\ &\subset \mathcal{L}^p(K^*) \cdot V_B = V_I \cdot V_B = 0 \\ Z^p(K^*) \cdot \partial g_D &= Z^p(K^*) \cdot \partial_* g_D = \delta_* Z^p(K^*) \cdot g_D \\ &= 0 \cdot g_D = 0, \end{aligned}$$

where ∂_* and δ_* are the boundary and coboundary operations of K^* .

Hence

$$\partial g \cdot Z^p(K^*) = 0.$$

Conversly let us suppose that the above relation holds.

$$\mathcal{L}^p = V_I + V_B = \mathcal{L}^p(K^*) + V_B = Z^p(K^*) + \mathcal{R}_p(K^*) + V_B.$$

Therefore

$$\partial g \in R_p(K^*) + V_B.$$

So we can find $g_D \in V_D$, $f_B \in V_B$ such that

$$\partial g = \partial g_D + f_B$$

Now let \mathcal{I}_{p+1} be the orthogonal projection of $g - g_D$ on \mathcal{I}_{p+1} , that is

$$(g - g_D - \mathcal{I}_{p+1}) \cdot \mathcal{I}_{p+1} = 0, \quad \mathcal{I}_{p+1} \in \mathcal{I}_{p+1},$$

then

$$g - g_D - \mathcal{I}_{p+1} \in P^{p+1},$$

and there exists an f such that

$$\delta f = g - g_D - \mathcal{F}_{p+1}.$$

Because $\mathcal{F}_{p+1} \in \mathcal{J}_{p+1} \subset V_D$,

$$\delta f = g \quad \text{on } C.$$

And $\partial \delta f = \partial g - \partial g_D - \partial \mathcal{F}_{p+1} = \partial g - \partial g_D = f_B$

$$\partial \delta f = 0 \quad \text{on } I.$$

Finally, we will prove the uniqueness. Let f_1 be another solution of the problem,

$$\delta f = \delta f_1 = g \quad \text{on } C,$$

$$\partial \delta f = \partial \delta f_1 = 0 \quad \text{on } I.$$

Then

$$\delta(f - f_1) = 0 \quad \text{on } C, \text{ and}$$

$$h = \delta(f - f_1) \in V_D \tag{1}$$

$$\partial h = 0 \quad \text{on } I, \text{ so } \partial h \in V_B \tag{2}$$

But from (1), $\partial h \in \partial V_D \subset V_I$.

This, together with (2) yields $\partial h = 0$,

that is $h \in \mathcal{J}_{p+1}$

But $h = \delta(f - f_1) \in P^{p+1}$, so

$$h \in \mathcal{J}_{p+1} \cap P^{p+1} = 0.$$

4. Case $p=0$

The condition $Z^p(K^*) \cdot \partial g = 0$ becomes $Z^0(K^*) \cdot \partial g = 0$

Let K_i^* ($i=1, 2, \dots, l$) be the components of K^* . If ζ_i^0 is the fundamental cocycle of K_i^* , then the condition is expressed as

$$\zeta_i^0 \cdot \partial g = 0 \quad \text{for all } i.$$

This means that the sum of the values of g on those edges issuing from K_i^* is 0 for all i . This is a similar result to

$$\int_{B_1} g ds = 0 \quad \text{for the continuous case.}$$

1-dimensional complex satisfying (E_1) can be obtained as follows.

Let K^* be an arbitrary 1-dimensional finite simplicial complex whose components we denote by K_i^* ($i=1, 2, \dots, l$). The edges and vertices

of K^* are the simplices of D and I . We enlarge K^* , by putting arbitrary trees on its vertices, obtaining enlarged components K^{**}_i , we can connect arbitrary components K^{**}_i to other components K^{**}_j by trees. But if K^{**}_i is connected to K^{**}_j , and K^{**}_j is connected to K^{**}_l , then connecting K^{**}_i to K^{**}_l is forbidden.

Finally we can augment thus obtained complex by adding arbitrary separate trees which shall make components by themselves in the finally obtained complex K . The edges and vertices of K which do not belong to K^* are the vertices of C and B .

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Mathematical Department
Liberal Arts and Science College
Seoul National University

REFERENCE

- [1] Beno Eckmann, *Harmonische Funktionen und Randwertaufgaben in einem Komplex*, Commentarii Mathematici Helvetici, Vol. 17, 1944. pp. 240—255.